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UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

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DIVISION OF MARKET REGULATION

FORM 19b-4(e)

Information Required of a Self-Regulatory Organization Listing and Trading a New Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM **Initial Listing Report**

- 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: The NASDAQ Stock Market LLC (traded pursuant to unlisted trading privileges)
- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): Trust
- 3. Class of New Derivative Securities Product:

Trust Issued Receipt

4. Name of Underlying Instrument:

Retail HOLDRS Trust

5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:



6. Ticker Symbol(s) of New Derivative Securities Product:

Part I

- 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: Listed on: NASDAQ, NYSE
- 8. Settlement Methodology of New Derivative Securities Product:

T + 3. Physical Settlement

PROCESSED

9. Position Limits of New Derivative Securities Product (if applicable): N/A

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Part II

Execution

FINANCIAL

The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form:

Gary N. Sundick

Title: Vice President, Listing Qualifications

Securities Exchange Act of 1934 Act

Telephone Number: 301 978-5214

Date:

19b-4 Section 19b-4(e) Rule

Manual Signature of Official Responsible for Form

Public Availability:

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